



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 12/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/03/2010	Spot Bond	77.3357	85.1010	10.04	0.00	0.00	0
12/03/2010	Spot Bond	106.9796	103.0305	(3.69)	0.00	0.00	0
12/03/2010	Spot Bond	108.1201	108.2343	0.11	0.00	0.00	0
12/03/2010	Spot Bond	122.8938	123.2439	0.28	0.00	0.00	0
12/03/2010	Spot Bond	114.6261	115.3086	0.60	0.00	0.00	0
12/03/2010	Spot Bond	103.9593	104.2378	0.27	0.00	0.00	0
12/03/2010	Spot Bond	97.2613	97.6304	0.38	0.00	0.00	0
12/03/2010	Spot Bond	96.9122	97.2855	0.39	0.00	0.00	0
12/03/2010	Spot Bond	98.6919	98.9209	0.23	0.00	0.00	0
12/03/2010	Spot Bond	90.0697	90.6007	0.59	0.00	0.00	0
12/03/2010	Spot Bond	87.4876	87.9735	0.56	0.00	0.00	0
12/03/2010	Spot Bond	75.3162	75.8762	0.74	0.00	0.00	0
Total							0